

Risk, Return, and Equilibrium: Empirical Tests

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Citation Report

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1898	The Performance of Analysts with a CFA Designation: The Role of Human-Capital and Signaling Theories. SSRN Electronic Journal, 0, , .	0.4	7
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1902	How Does Size Affect Mutual Fund Behavior?. SSRN Electronic Journal, 2007, , .	0.4	44
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1907	Is Illiquidity a Risk Factor? A Critical Look at Commission Costs. Financial Analysts Journal, 2007, 63, 28-39.	1.2	17
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1912	Dividend Policy, Creditor Rights, and the Agency Costs of Debt. SSRN Electronic Journal, 2007, , .	0.4	1
1913	Do Analysts Who Issue Cash Flow Forecasts Predict More Accurate Earnings?. SSRN Electronic Journal, 2007, , .	0.4	9
1914	Does the Market Underestimate the Implications of Changes in R&D Investments for Future Earnings?. SSRN Electronic Journal, 0, , .	0.4	1
1915	Does the Composition of the Market Portfolio Matter for Performance Rankings of Post-1986 Equity REITs?. Journal of Real Estate Portfolio Management, 2007, 13, 191-204.	0.5	3
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1917	Why is PIN Priced?. SSRN Electronic Journal, 0, , .	0.4	59
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1919	Is volatility risk priced in the securities market? Evidence from S&P 500 index options. Journal of Futures Markets, 2007, 27, 617-642.	0.9	19
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1925	The Value-relevance of Earnings and Book Value, Ownership Structure, and Business Group Affiliation: Evidence From Korean Business Groups. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 740-766.	1.5	93
1926	Unexpected Accruals and Conditional Accounting Conservatism. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 681-704.	1.5	40
1927	Information Uncertainty and Post-Earnings-Announcement-Drift. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 403-433.	1.5	185
1928	Disclosure Interactions and the Cost of Equity Capital: Evidence From the Spanish Continuous Market. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 1371-1392.	1.5	58
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1931	Unique Symptoms of Japanese Stagnation: An Equity Market Perspective. <i>Journal of Money, Credit and Banking</i> , 2007, 39, 901-923.	0.9	27
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1933	On the Importance of Measuring Payout Yield: Implications for Empirical Asset Pricing. <i>Journal of Finance</i> , 2007, 62, 877-915.	3.2	505
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1938	Lazy Investors, Discretionary Consumption, and the Cross-Section of Stock Returns. <i>Journal of Finance</i> , 2007, 62, 1623-1661.	3.2	267
1939	Do Tests of Capital Structure Theory Mean What They Say?. <i>Journal of Finance</i> , 2007, 62, 1747-1787.	3.2	682
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1963	The Credibility of Voluntary Disclosure and Insider Stock Transactions. <i>Journal of Accounting Research</i> , 2007, 45, 771-810.	2.5	85
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2008	Geographic Diversification, Bank Holding Company Value, and Risk. <i>Journal of Money, Credit and Banking</i> , 2008, 40, 1217-1238.	0.9	201
2009	Global Financial Integration and Real Estate Security Returns. <i>Real Estate Economics</i> , 2008, 36, 285-311.	1.0	50
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2020	In Search of Distress Risk. <i>Journal of Finance</i> , 2008, 63, 2899-2939.	3.2	1,657
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2022	Average Returns, B/M, and Share Issues. <i>Journal of Finance</i> , 2008, 63, 2971-2995.	3.2	152
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2025	Security Concentration and Active Fund Management: Do Focused Funds Offer Superior Performance?. <i>Financial Review</i> , 2008, 43, 27-49.	1.3	40
2026	Price Momentum and Idiosyncratic Volatility. <i>Financial Review</i> , 2008, 43, 159-190.	1.3	124
2027	Does accounting choice influence US investment in non-US companies? Evidence from US institutional investment in Australian companies. <i>Accounting and Finance</i> , 2008, 48, 99-121.	1.7	5
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2031	Lagged order flows and returns: A longer-term perspective. <i>Quarterly Review of Economics and Finance</i> , 2008, 48, 623-640.	1.5	23

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2037	Corporate asset purchases and sales: Theory and evidence? Journal of Financial Economics, 2008, 87, 471-497.	4.6	105
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2044	Dumb money: Mutual fund flows and the cross-section of stock returns. Journal of Financial Economics, 2008, 88, 299-322.	4.6	730
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2047	Dividends and share repurchases in the European Union. Journal of Financial Economics, 2008, 89, 347-374.	4.6	369
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2049	The only game in town: Stock-price consequences of local bias? Journal of Financial Economics, 2008, 90, 20-37.	4.6	246

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2052	Does Earnings Management Affect Firms'™ Investment Decisions?. <i>Accounting Review</i> , 2008, 83, 1571-1603.	1.7	656
2053	The Use of DuPont Analysis by Market Participants. <i>Accounting Review</i> , 2008, 83, 823-853.	1.7	422
2054	The Information Role of Conservatism. <i>Accounting Review</i> , 2008, 83, 447-478.	1.7	786
2055	Habit Formation, Incomplete Markets, and the Significance of Regional Risk for Expected Returns. <i>Review of Financial Studies</i> , 2008, 21, 2139-2172.	3.7	47
2056	Idiosyncratic Volatility and the Cross Section of Expected Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2008, 43, 29-58.	2.0	560
2057	An Islamic capital asset pricing model. <i>Humanomics</i> , 2008, 24, 122-129.	0.6	21
2058	Asset pricing models with errors-in-variables. <i>Journal of Empirical Finance</i> , 2008, 15, 778-788.	0.9	26
2059	A comparison of trading and non-trading mechanisms for price discovery. <i>Journal of Empirical Finance</i> , 2008, 15, 839-849.	0.9	97
2060	The relation between changes in CEO compensation and firm performance: A Japanese/American comparison. <i>Journal of the Japanese and International Economies</i> , 2008, 22, 605-619.	1.4	18
2061	“Hot Hands” in bond funds. <i>Journal of Banking and Finance</i> , 2008, 32, 559-572.	1.4	87
2062	A tale of two prices: Liquidity and asset prices in multiple markets. <i>Journal of Banking and Finance</i> , 2008, 32, 947-960.	1.4	66
2063	The stocks at stake: Return and risk in socially responsible investment. <i>Journal of Banking and Finance</i> , 2008, 32, 2646-2654.	1.4	577
2064	Individual stock-option prices and credit spreads. <i>Journal of Banking and Finance</i> , 2008, 32, 2706-2715.	1.4	215
2065	Idiosyncratic volatility and equity returns: UK evidence. <i>International Review of Financial Analysis</i> , 2008, 17, 539-556.	3.1	28
2066	Dynamic betas for Canadian sector portfolios. <i>International Review of Financial Analysis</i> , 2008, 17, 1110-1122.	3.1	10
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3895	MULTISCALE TEST OF CAPM FOR THREE CENTRAL AND EASTERN EUROPEAN STOCK MARKETS. <i>Journal of Business Economics and Management</i> , 2013, 14, 54-76.	1.1	7
3896	PRESS COVERAGE AND STOCK PRICE DEVIATION FROM FUNDAMENTAL VALUE. <i>Journal of Financial Research</i> , 2013, 36, 175-214.	0.7	44
3897	Control considerations, creditor monitoring, and the capital structure of family firms. <i>Journal of Banking and Finance</i> , 2013, 37, 257-272.	1.4	105
3898	Capital structure, executive compensation, and investment efficiency. <i>Journal of Banking and Finance</i> , 2013, 37, 549-562.	1.4	84
3899	Market skewness risk and the cross section of stock returns. <i>Journal of Financial Economics</i> , 2013, 107, 46-68.	4.6	355
3900	The world price of jump and volatility risk. <i>Journal of Banking and Finance</i> , 2013, 37, 518-536.	1.4	26
3901	Deferred Revenues and the Matching of Revenues and Expenses*. <i>Contemporary Accounting Research</i> , 2013, 30, 517-548.	1.5	34
3902	Time-varying Earnings Persistence and the Delayed Stock Return Reaction to Earnings Announcements*. <i>Contemporary Accounting Research</i> , 2013, 30, 549-578.	1.5	20
3903	The role of industry classification in estimating discretionary accruals. <i>Review of Quantitative Finance and Accounting</i> , 2013, 40, 15-39.	0.8	25
3904	Information content of credit ratings in pricing of future earnings. <i>Review of Quantitative Finance and Accounting</i> , 2013, 40, 217-250.	0.8	15
3905	Options Trading and the Cost of Equity Capital. <i>Accounting Review</i> , 2013, 88, 261-295.	1.7	60
3906	Do senior citizens prefer dividends? Local clienteles vs. firm characteristics. <i>Journal of Corporate Finance</i> , 2013, 23, 150-165.	2.7	4
3907	Can we treat empirical regularities as state variables in the ICAPM? Evidence from Australia. <i>Pacific-Basin Finance Journal</i> , 2013, 22, 107-124.	2.0	2
3908	Conditional market beta for REITs: A comparison of modeling techniques. <i>Economic Modelling</i> , 2013, 30, 196-204.	1.8	17
3909	Another look at the cross-section and time-series of stock returns: 1951 to 2011. <i>Journal of Empirical Finance</i> , 2013, 20, 130-146.	0.9	12
3910	The effect of stock misvaluation and investment opportunities on the method of payment in mergers. <i>Journal of Corporate Finance</i> , 2013, 21, 196-215.	2.7	23
3911	Catering driven substitution in corporate payouts. <i>Journal of Corporate Finance</i> , 2013, 21, 180-195.	2.7	31

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3913	Terms and Essays. , 2013, , 3-204.		1
3914	Time-varying Risk-Return Trade-off in the Stock Market. <i>Journal of Money, Credit and Banking</i> , 2013, 45, 623-650.	0.9	30
3915	Estimating C-CAPM and the equity premium over the frequency domain. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2013, 17, .	0.2	0
3916	Structural Shifts in Credit Rating Standards. <i>Journal of Finance</i> , 2013, 68, 2435-2470.	3.2	166
3917	When the Tail Wags the Dog: Industry Leaders, Limited Attention, and Spurious Cross-Industry Information Diffusion. <i>Management Science</i> , 2013, 59, 2566-2585.	2.4	15
3918	Transparency, efficiency and the distribution of economic welfare in pass-through investment trust games. <i>Journal of Economic Behavior and Organization</i> , 2013, 94, 257-267.	1.0	29
3919	Do the production-based factors capture the time-varying patterns in stock returns?. <i>Emerging Markets Review</i> , 2013, 15, 122-135.	2.2	0
3920	Short-term residual reversal. <i>Journal of Financial Markets</i> , 2013, 16, 477-504.	0.7	39
3921	Liquidity risk premium and asset pricing in US water transportation. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2013, 52, 3-15.	3.7	16
3922	Indian economic-policy reforms, bank mergers, and lawful proposals: The ex-ante and ex-post "lookup". <i>Journal of Policy Modeling</i> , 2013, 35, 601-622.	1.7	25
3923	Short sales and put options: Where is the bad news first traded?. <i>Journal of Financial Markets</i> , 2013, 16, 308-330.	0.7	17
3924	Financial market liberalization and the pricing of idiosyncratic risk. <i>Emerging Markets Review</i> , 2013, 17, 44-59.	2.2	14
3925	Inference in asset pricing models with a low-variance factor. <i>Journal of Banking and Finance</i> , 2013, 37, 1046-1060.	1.4	0
3926	Religion and returns in Europe. <i>European Journal of Political Economy</i> , 2013, 32, 149-160.	1.0	25
3927	Legislating stock prices. <i>Journal of Financial Economics</i> , 2013, 110, 574-595.	4.6	55
3928	New return anomalies and new-Keynesian ICAPM. <i>International Review of Financial Analysis</i> , 2013, 29, 87-106.	3.1	6
3929	Disentangling the effect of jumps on systematic risk using a new estimator of integrated co-volatility. <i>Journal of Banking and Finance</i> , 2013, 37, 1777-1786.	1.4	14

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3930	Uncertainty avoidance, risk tolerance and corporate takeover decisions. <i>Journal of Banking and Finance</i> , 2013, 37, 2457-2471.	1.4	146
3931	The Capital Asset Pricing Model (<scp>CAPM</scp>): The History of a Failed Revolutionary Idea in Finance?. <i>Abacus</i> , 2013, 49, 7-23.	0.9	61
3932	The Capital Asset Pricing Model (<scp>CAPM</scp>): The History of a Failed Revolutionary Idea in Finance? Comments and Extensions. <i>Abacus</i> , 2013, 49, 62-68.	0.9	15
3933	The consumptionâ€“wealth ratio, real estate wealth, and the Japanese stock market. <i>Japan and the World Economy</i> , 2013, 25-26, 39-51.	0.4	2
3934	Do Earnings Targets and Managerial Incentives Affect Sticky Costs?. <i>Journal of Accounting Research</i> , 2013, 51, 201-224.	2.5	245
3935	Industryâ€“Specific Human Capital, Idiosyncratic Risk, and the Crossâ€“Section of Expected Stock Returns. <i>Journal of Finance</i> , 2013, 68, 43-84.	3.2	76
3936	Ex Ante Skewness and Expected Stock Returns. <i>Journal of Finance</i> , 2013, 68, 85-124.	3.2	594
3937	Conflicting Family Values in Mutual Fund Families. <i>Journal of Finance</i> , 2013, 68, 173-200.	3.2	124
3938	Insider Trading, Litigation Concerns, and Auditor Going-Concern Opinions. <i>Accounting Review</i> , 2013, 88, 365-393.	1.7	77
3939	Majority Shareholder Ownership and Real Earnings Management: Evidence from Korea. <i>Journal of International Financial Management and Accounting</i> , 2013, 24, 26-61.	3.7	18
3940	The Role of Financial Reporting Quality in Mitigating the Constraining Effect of Dividend Policy on Investment Decisions. <i>Accounting Review</i> , 2013, 88, 1007-1039.	1.7	62
3941	Inventory investment and the cost of capital. <i>Journal of Financial Economics</i> , 2013, 107, 557-579.	4.6	111
3942	Cost of capital and earnings transparency. <i>Journal of Accounting and Economics</i> , 2013, 55, 206-224.	1.7	259
3943	The Effect of Social Status on Decision-Making and Prices in Financial Networks. , 2013, , 85-131.		3
3944	Auditor Industry Expertise and Cost of Equity. <i>Accounting Horizons</i> , 2013, 27, 667-691.	1.1	44
3945	Advances in Consumption-Based Asset Pricing: Empirical Tests. <i>Handbook of the Economics of Finance</i> , 2013, 2, 799-906.	3.1	71
3946	Does acquiring venture capital pay off for the funded firms? A meta-analysis on the relationship between venture capital investment and funded firm financial performance. <i>Journal of Business Venturing</i> , 2013, 28, 335-353.	4.0	134
3947	Connected board of directors: A blessing or a curse?. <i>Journal of Banking and Finance</i> , 2013, 37, 3227-3242.	1.4	13

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3948	Innovative efficiency and stock returns. <i>Journal of Financial Economics</i> , 2013, 107, 632-654.	4.6	674
3949	Regression Analysis and Multicollinearity: Two Case Studies. , 2013, , 73-96.		1
3950	A Case Study of Portfolio Construction Using the USER Data and the Barra Aegis System. , 2013, , 145-174.		1
3951	The liability of foreignness in international equity investments: Evidence from the US stock market. <i>Journal of International Business Studies</i> , 2013, 44, 391-411.	4.6	85
3952	Value and Momentum Everywhere. <i>Journal of Finance</i> , 2013, 68, 929-985.	3.2	1,781
3953	Alternative econometric implementations of multi-factor models of the U.S. financial markets. <i>Quarterly Review of Economics and Finance</i> , 2013, 53, 87-111.	1.5	4
3954	The impact of earnings extremity on information content of cash flow. <i>Review of Accounting and Finance</i> , 2013, 12, 81-104.	2.5	11
3955	Is Corporate Social Responsibility (CSR) Associated with Tax Avoidance? Evidence from Irresponsible CSR Activities. <i>Accounting Review</i> , 2013, 88, 2025-2059.	1.7	593
3956	Do Individual Auditors Affect Audit Quality? Evidence from Archival Data. <i>Accounting Review</i> , 2013, 88, 1993-2023.	1.7	495
3957	Noisy Prices and Inference Regarding Returns. <i>Journal of Finance</i> , 2013, 68, 665-714.	3.2	209
3958	Does information risk affect the implied cost of equity capital? An analysis of PIN and adjusted PIN. <i>Journal of Accounting and Economics</i> , 2013, 55, 148-167.	1.7	43
3959	Earnings sustainability, economic conditions and the value relevance of accounting information. <i>Scandinavian Journal of Management</i> , 2013, 29, 314-324.	1.0	11
3960	Dividends, research and development expenditures, and the value relevance of book value for UK loss-making firms. <i>British Accounting Review</i> , 2013, 45, 112-124.	2.2	44
3961	On Estimating Conditional Conservatism. <i>Accounting Review</i> , 2013, 88, 755-787.	1.7	224
3962	Did dividend policy change during the financial crisis?. <i>Managerial Finance</i> , 2013, 39, 584-606.	0.7	42
3963	The asset growth effect: Insights from international equity markets. <i>Journal of Financial Economics</i> , 2013, 108, 529-563.	4.6	179
3964	Book-to-Market Ratio and Skewness of Stock Returns. <i>Accounting Review</i> , 2013, 88, 2213-2240.	1.7	32
3965	Changes in Operational Efficiency and Firm Performance: A Frontier Analysis Approach. <i>Contemporary Accounting Research</i> , 2013, 30, 996-1026.	1.5	86

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3966	Does board structure in banks really affect their performance?. Journal of Banking and Finance, 2013, 37, 1573-1589.	1.4	433
3967	Estimating and testing beta pricing models on industries. Journal of Economics and Business, 2013, 69, 45-63.	1.7	0
3968	Customers and cash: How relationships affect suppliers' cash holdings. Journal of Corporate Finance, 2013, 19, 159-180.	2.7	215
3969	Style investing, comovement and return predictability. Journal of Financial Economics, 2013, 107, 136-154.	4.6	96
3970	The smallest firm effect: An international study. Journal of International Money and Finance, 2013, 32, 129-155.	1.3	68
3971	Equity Issues and Return Volatility*. Review of Finance, 2013, 17, 767-808.	3.2	11
3972	Financial turbulence and beta estimation. Applied Financial Economics, 2013, 23, 251-263.	0.5	3
3973	Canadian Investors and the Discount on Closed-End Funds. Journal of Financial Services Research, 2013, 43, 69-98.	0.6	3
3974	Motivation for Repurchases: A Life Cycle Explanation. Journal of Financial Services Research, 2013, 43, 221-242.	0.6	16
3975	Deconstructing Herding: Evidence from Pension Fund Investment Behavior. Journal of Financial Services Research, 2013, 43, 99-126.	0.6	49
3976	Game hoarding in Europe: stock-price consequences of local bias?. European Journal of Finance, 2013, 19, 318-335.	1.7	6
3977	Model selection and relationship between idiosyncratic volatility and expected stock returns: evidence from Chinese A-share Market. , 2013, , .		0
3978	Founding family ownership and innovation. Asia-Pacific Journal of Accounting and Economics, 2013, 20, 429-456.	0.7	29
3979	Market Expectations in the Cross-Section of Present Values. Journal of Finance, 2013, 68, 1721-1756.	3.2	396
3980	Consumption Volatility Risk. Journal of Finance, 2013, 68, 2589-2615.	3.2	124
3981	Noise as Information for Illiquidity. Journal of Finance, 2013, 68, 2341-2382.	3.2	352
3982	Efecto de la crisis financiera (2007-2010) en la innovaci3n estrat3gica y la estructura productiva en el proceso de formaci3n de los precios. Revista Espanola De Financiacion Y Contabilidad, 2013, 42, 395-427.	0.3	1
3983	Foreign Exchange Exposure Elasticity and Financial Distress. Financial Management, 2013, 42, 709-735.	1.5	34

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3984	Good times, bad times: inflation uncertainty and equity returns. <i>Quantitative Finance</i> , 2013, 13, 1331-1342.	0.9	1
3985	Testing capital structure theories using error correction models: evidence from the UK, France and Germany. <i>Applied Economics</i> , 2013, 45, 171-190.	1.2	50
3986	Style-based effects on the Johannesburg Stock Exchange: A graphical time-series approach. <i>Investment Analysts Journal</i> , 2013, 42, 1-16.	0.4	36
3987	Downside Risk in Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 65-83.	1.7	21
3988	Effects of differences of opinions and short-sale constraints on the dual listed Chinese shares. <i>China Finance Review International</i> , 2013, 3, 61-89.	4.1	5
3989	Does Default Probability Matter in Latin American Emerging Markets?. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 63-81.	1.7	2
3990	Return Predictability of Turkish Stocks: An Empirical Investigation. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 99-119.	1.7	4
3991	Behavioral Finance and Capital Markets. , 2013, , .		21
3992	Value versus growth in dynamic equity investing. <i>Managerial Finance</i> , 2013, 39, 272-305.	0.7	12
3993	The Market Impact of Mandatory Interactive Data: Evidence from Bank Regulatory XBRL Filings. <i>Journal of Emerging Technologies in Accounting</i> , 2013, 10, 41-62.	0.8	11
3994	What Does the U.S. REIT Market Have in Store for Nonconventional Investors?<i>The Case of Shariah Compliance</i>. <i>Journal of Investing</i> , 2013, 22, 61-82.	0.1	1
3995	Do Corporate Cash Holdings Predict Stock Returns?. <i>Journal of Investing</i> , 2013, 22, 29-39.	0.1	6
3996	Dissecting anomalies in the Australian stock market. <i>Australian Journal of Management</i> , 2013, 38, 353-373.	1.2	31
3997	The World Business Cycle and Expected Returns*. <i>Review of Finance</i> , 2013, 17, 1029-1064.	3.2	48
3998	Short Selling and the Price Discovery Process. <i>Review of Financial Studies</i> , 2013, 26, 287-322.	3.7	521
3999	Analyst Disagreement and Aggregate Volatility Risk. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1877-1900.	2.0	40
4000	Institutional Investment Horizons and the Cost of Equity Capital. <i>Financial Management</i> , 2013, 42, 441-477.	1.5	96
4001	Corporate Investments and Learning*. <i>Review of Finance</i> , 2013, 17, 1437-1488.	3.2	10

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4002	Stock Price Jumps and Cross-Sectional Return Predictability. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1519-1544.	2.0	61
4003	Liquidity in asset pricing: New Australian evidence using low-frequency data. <i>Australian Journal of Management</i> , 2013, 38, 375-400.	1.2	32
4004	The Role of Anchoring Bias in the Equity Market: Evidence from Analysts' Earnings Forecasts and Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 47-76.	2.0	143
4005	Does Risk-Neutral Skewness Predict the Cross-Section of Equity Option Portfolio Returns?. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1145-1171.	2.0	225
4006	Income Smoothing, Information Uncertainty, Stock Returns, and Cost of Equity. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2013, 16, 1350020.	0.7	5
4007	Global Stock Selection Modeling and Efficient Portfolio Construction and Management. <i>Journal of Investing</i> , 2013, 22, 121-128.	0.1	20
4008	Investor Sentiment, Disagreement, and the Breadth-Return Relationship. <i>Management Science</i> , 2013, 59, 1076-1091.	2.4	81
4009	The Impact of Individual Investor Trading on Stock Returns. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 62-69.	1.7	11
4010	BEYOND CAPM: AN INNOVATIVE FACTOR MODEL TO OPTIMIZE THE RISK AND RETURN TRADE-OFF. <i>Journal of Business Economics and Management</i> , 2013, 15, 615-630.	1.1	1
4011	Misvaluing Innovation. <i>Review of Financial Studies</i> , 2013, 26, 635-666.	3.7	292
4012	Do Portfolio Distortions Reflect Superior Information or Psychological Biases?. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1-45.	2.0	138
4013	Ownership Dynamics with Large Shareholders: An Empirical Analysis. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 579-609.	2.0	29
4014	The new issues puzzle: evidence from non-US firms. <i>Applied Economics Letters</i> , 2013, 20, 1586-1591.	1.0	1
4015	Some personal observations on the debate on the link between financial reporting quality and the cost of equity capital. <i>Australian Journal of Management</i> , 2013, 38, 447-473.	1.2	28
4016	Credit Rating Anomaly in the Taiwan Stock Market. <i>Asia-Pacific Journal of Financial Studies</i> , 2013, 42, 403-441.	0.6	2
4017	Is Money Smart When Funds are Young?. <i>Asia-Pacific Journal of Financial Studies</i> , 2013, 42, 590-626.	0.6	3
4018	Is Firm-specific Return Variation a Measure of Information Efficiency?. <i>International Review of Finance</i> , 2013, 13, 407-445.	1.1	12
4019	Constructing and Testing Alternative Versions of the Fama-French and Carhart Models in the UK. <i>Journal of Business Finance and Accounting</i> , 2013, 40, 172-214.	1.5	171

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4020	IDIOSYNCRATIC RISK PREMIA AND MOMENTUM. Journal of Financial Research, 2013, 36, 389-412.	0.7	5
4021	Do Stock Prices Underreact to Information Conveyed by Investors' Trades? Evidence from China. Asia-Pacific Journal of Financial Studies, 2013, 42, 442-466.	0.6	3
4022	On the Role of Intangible Information and Capital Gains Taxes in Long-Term Return Reversals. Financial Management, 2013, 42, 537-573.	1.5	2
4023	Fund Size and Performance in a Market Crowded with Many Small Funds. Asia-Pacific Journal of Financial Studies, 2013, 42, 340-372.	0.6	9
4024	Foreign Equity Trading and Average Stock Return Volatility. World Economy, 2013, 36, 1209-1228.	1.4	19
4025	A Re-examination of Analyst Underreaction. Asia-Pacific Journal of Financial Studies, 2013, 42, 724-754.	0.6	0
4026	Why Do Some Firms Go Debt Free?. Asia-Pacific Journal of Financial Studies, 2013, 42, 1-38.	0.6	49
4027	Idiosyncratic Volatility Covariance and Expected Stock Returns. Financial Management, 2013, 42, 517-536.	1.5	6
4028	Are Stocks for Stock Acquirers of Unlisted Targets Really Less Overvalued?. Financial Management, 2013, 42, 901-929.	1.5	12
4029	Commodity index investment and food prices: does the "Masters Hypothesis" explain recent price spikes?. Agricultural Economics (United Kingdom), 2013, 44, 29-41.	2.0	42
4030	Dimension effect of the liquidity measuring of corporate bond market. , 2013, , .		0
4031	Market Efficiency. , 2013, , 285-323.		0
4032	Asset Pricing in the Dark: The Cross-Section of OTC Stocks. Review of Financial Studies, 2013, 26, 2985-3028.	3.7	82
4033	Purchase and redemption decisions of mutual fund investors and the role of fund families. European Journal of Finance, 2013, 19, 127-144.	1.7	17
4034	Changing Dividend Policy in Korea: Explanations Based on Catering, Risk, and the Firm's Lifecycle. Asia-Pacific Journal of Financial Studies, 2013, 42, 880-912.	0.6	1
4035	Application of a Multifactor Model in Enhanced Index Fund: Performance Analysis in China. Emerging Markets Finance and Trade, 2013, 49, 163-183.	1.7	1
4036	Broker-Dealer Risk Appetite and Commodity Returns. Journal of Financial Econometrics, 2013, 11, 486-521.	0.8	106
4037	Linear Beta Pricing with Inefficient Benchmarks. Quarterly Journal of Finance, 2013, 03, 1350004.	0.4	4

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4039	An Analysis of the Amihud Illiquidity Premium. <i>Review of Asset Pricing Studies</i> , 2013, 3, 133-176.	1.5	118
4040	Dual class ownership structure and real earnings management. <i>International Journal of Accounting and Finance</i> , 2013, 4, 86.	0.1	7
4041	The Price of Diversifiable Risk in Venture Capital and Private Equity. <i>Review of Financial Studies</i> , 2013, 26, 1854-1889.	3.7	113
4042	Pension Contributions and Earnings Quality. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2013, 16, 1350001.	0.7	3
4043	Aggressive Marketing Strategy following Equity Offerings and Firm Value: The Role of Relative Strategic Flexibility. <i>Journal of Marketing</i> , 2013, 77, 57-74.	7.0	71
4044	Extracting Sustainable Earnings from Profit Margins. <i>European Accounting Review</i> , 2013, 22, 685-718.	2.1	11
4045	Executive Pay Disparity and the Cost of Equity Capital. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 849-885.	2.0	100
4046	Market Development and the Asset Growth Effect: International Evidence. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1405-1432.	2.0	129
4047	Speculative Retail Trading and Asset Prices. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 377-404.	2.0	307
4049	Price Discovery and Trading after Hours: New Evidence from the World's Largest Carbon Exchange. <i>International Journal of the Economics of Business</i> , 2013, 20, 421-445.	1.0	19
4050	Investor Sentiment and Stock Return: Do Industries Matter?. <i>Margin</i> , 2013, 7, 315-349.	0.5	10
4051	Portfolio Diversification with Life Settlements: An Empirical Analysis Applied to Mutual Funds. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2013, 38, 22-42.	1.1	7
4052	The Relationship Between Abnormal Inventory Growth and Future Earnings for U.S. Public Retailers. <i>Manufacturing and Service Operations Management</i> , 2013, 15, 6-23.	2.3	48
4053	Asset pricing and co-skewness risk: evidence from India. <i>Afro-Asian Journal of Finance and Accounting</i> , 2013, 3, 208.	0.1	1
4054	The Cost of Equity of Network Operators – Empirical Evidence and Regulatory Practice. <i>Competition and Regulation in Network Industries</i> , 2013, 14, 385-410.	0.3	6
4066	What drives the premium labour model, beta instability risk or human capital?. <i>Managerial Finance</i> , 2013, 39, 1188-1200.	0.7	0
4067	Characteristic Factors and Fund Evaluation in Korea. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 70-80.	1.7	0

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4068	The Shareholder Base and Payout Policy. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 729-760.	2.0	37
4069	A Servant to Many Masters: Competing Shareholder Preferences and Limits to Catering. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1693-1716.	2.0	17
4070	Why Do Closed-End Bond Funds Exist? An Additional Explanation for the Growth in Domestic Closed-End Bond Funds. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 405-425.	2.0	33
4071	R&D Spillover Effects and Firm Performance Following R&D Increases. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1607-1634.	2.0	36
4072	The Sarbanes-Oxley Act, Earnings Management, and Post-Buyback Performance of Open-Market Repurchasing Firms. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1847-1876.	2.0	26
4073	Modeling of daily REIT returns and volatility. <i>Journal of Property Investment and Finance</i> , 2013, 31, 589-601.	0.9	14
4074	Factors that affect the performance of distressed securities hedge funds. <i>Journal of Derivatives and Hedge Funds</i> , 2013, 19, 159-180.	0.3	0
4076	Financial Flexibility and Tax Incentives: Evidence from Defined Benefit Corporate Pension Plans in Japan. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2013, 38, 753-776.	1.1	1
4077	Do Hedge Funds Exploit Rare Disaster Concerns?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
4078	Effects of Exchange Rate Volatility on the Stock Market: A Case Study of South Africa. <i>Mediterranean Journal of Social Sciences</i> , 2013, , .	0.1	15
4079	Tiny Prices in a Tiny Market: Evidence from Portugal on Optimal Share Prices. <i>European Financial Management</i> , 2013, 19, 579-598.	1.7	3
4080	Accounting and the Macroeconomy: The Case of Aggregate Price-Level Effects on Individual Stocks. <i>Financial Analysts Journal</i> , 2013, 69, 40-54.	1.2	21
4081	Implications of Cost Behavior for Analysts Earnings Forecasts. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	3
4082	Tax Avoidance and Future Profitability. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	4
4083	Implied Cost of Equity Capital Estimates as Predictors of Accounting Returns. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	1
4084	Testing the CAPM for the Brazilian Stock Market: A Study of Dynamic Beta Using Multivariate GARCH. <i>International Journal of Economics and Finance</i> , 2013, 5, .	0.2	2
4085	Investment Decisions Under Ambiguity: Evidence from Mutual Fund Investor Behavior. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
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4508	Determinants of stock returns: Factors or systematic co-moments? Crisis versus non-crisis periods. Journal of International Financial Markets, Institutions and Money, 2014, 31, 14-29.	2.1	4
4509	Multinationals' Offshore Operations, Tax Avoidance, and Firm-Specific Information Flows: International Evidence. Journal of International Financial Management and Accounting, 2014, 25, 38-89.	3.7	15
4510	Price impact and asset pricing. Journal of Financial Markets, 2014, 19, 1-38.	0.7	20
4511	Information attributes, information asymmetry and industry sector returns. Pacific-Basin Finance Journal, 2014, 26, 156-175.	2.0	3
4512	On the properties of the coefficient of determination in regression models with infinite variance variables. Journal of Econometrics, 2014, 181, 15-24.	3.5	15
4513	Impact of leveraged ETF trading on the market quality of component stocks. North American Journal of Economics and Finance, 2014, 28, 90-108.	1.8	17
4514	Industry classification and the efficiency of intra-industry information transfers. American Journal of Business, 2014, 29, 95-111.	0.3	5
4515	Patterns of Language Use in Accounting Narratives and Their Impact on Investment-Related Judgments and Decisions. Behavioral Research in Accounting, 2014, 26, 59-84.	0.2	26
4516	Excess volatility and the cross-section of stock returns. North American Journal of Economics and Finance, 2014, 27, 1-16.	1.8	15
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4518	A time-varying perspective on the CAPM and downside betas. International Review of Economics and Finance, 2014, 29, 440-454.	2.2	28
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4520	Rationalizing the value premium in emerging markets. Journal of International Financial Markets, Institutions and Money, 2014, 29, 51-70.	2.1	15
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4525	Liquidity risk in stock returns: An event-study perspective. <i>Journal of Banking and Finance</i> , 2014, 45, 72-83.	1.4	29
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4529	Firm characteristics, distress risk and average stock returns. <i>Accounting Research Journal</i> , 2014, 27, 101-123.	1.3	4
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4531	The Effect of Executive Stock Options on Corporate Innovative Activities. <i>Financial Management</i> , 2014, 43, 271-290.	1.5	19
4532	Aggregate Volatility and Market Jump Risk: An Option-Based Explanation to Size and Value Premia. <i>Journal of Futures Markets</i> , 2014, 34, 34-55.	0.9	10
4533	Social Concentration on Boards, Corporate Information Environment and Cost of Capital. <i>Journal of Business Finance and Accounting</i> , 2014, 41, 974-1001.	1.5	8
4534	The book-to-market ratio, optimism and valuation. <i>Journal of Behavioral and Experimental Finance</i> , 2014, 4, 14-24.	2.1	6
4535	Investor Attention and Stock Mispricing. <i>Accounting Perspectives</i> , 2014, 13, 123-147.	0.9	1
4536	Retail Investors and the Idiosyncratic Volatility Puzzle: Evidence from the Korean Stock Market. <i>Asia-Pacific Journal of Financial Studies</i> , 2014, 43, 183-222.	0.6	11
4537	Profitability and investment factors for UK asset pricing models. <i>Economics Letters</i> , 2014, 125, 364-366.	0.9	22
4538	Accounting Accruals and Stock Returns: Evidence from European Equity Markets. <i>European Accounting Review</i> , 2014, 23, 729-768.	2.1	30
4539	Media Makes Momentum. <i>Review of Financial Studies</i> , 2014, 27, 3467-3501.	3.7	193
4540	The Joint Cross Section of Stocks and Options. <i>Journal of Finance</i> , 2014, 69, 2279-2337.	3.2	242
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4543	Momentum returns and information uncertainty: Evidence from China. Pacific-Basin Finance Journal, 2014, 30, 173-188.	2.0	37
4544	Are the benefits of debt declining? The decreasing propensity of firms to be adequately levered. Journal of Corporate Finance, 2014, 29, 327-350.	2.7	22
4545	Cumulant instrument estimators for hedge fund return models with errors in variables. Applied Economics, 2014, 46, 1134-1149.	1.2	19
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4555	Conditional risk premia in currency markets and other asset classes. Journal of Financial Economics, 2014, 114, 197-225.	4.6	365
4556	Conservatism and Equity Ownership of the Founding Family. European Accounting Review, 2014, 23, 403-430.	2.1	40
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4558	Unlevered betas and the cost of equity capital: An empirical approach. North American Journal of Economics and Finance, 2014, 30, 90-105.	1.8	7
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4562	Capital gains and trading. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 32, 167-183.	2.1	0
4563	Have capital market anomalies attenuated in the recent era of high liquidity and trading activity?. <i>Journal of Accounting and Economics</i> , 2014, 58, 41-58.	1.7	370
4564	Declining propensity to pay? A re-examination of the lifecycle theory. <i>Journal of Corporate Finance</i> , 2014, 27, 345-366.	2.7	40
4565	Exchange risk and asset returns: A theoretical and empirical study of an open economy asset pricing model. <i>Emerging Markets Review</i> , 2014, 21, 96-116.	2.2	4
4566	Consumer confidence or the business cycle: What matters more for European expected returns?. <i>Journal of Empirical Finance</i> , 2014, 28, 230-248.	0.9	10
4567	Connected Stocks. <i>Journal of Finance</i> , 2014, 69, 1099-1127.	3.2	297
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4569	Currency excess returns and global downside market risk. <i>Journal of International Money and Finance</i> , 2014, 47, 268-285.	1.3	47
4570	Empirical Asset Pricing: Eugene Fama, Lars Peter Hansen, and Robert Shiller. <i>Scandinavian Journal of Economics</i> , 2014, 116, 593-634.	0.7	23
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4577	The q-theory explanation for the external financing effect: New evidence. <i>Journal of Banking and Finance</i> , 2014, 49, 69-81.	1.4	9

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4579	Archival or perceived measures of environmental uncertainty? Conceptualization and new empirical evidence. <i>European Management Journal</i> , 2014, 32, 658-671.	3.1	48
4580	Predicting earnings in a poor information environment. <i>Journal of Contemporary Accounting and Economics</i> , 2014, 10, 46-58.	1.2	3
4581	Is consumption risk priced in the stock market?. <i>Journal of Empirical Finance</i> , 2014, 26, 112-130.	0.9	0
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4583	The conditional equity premium, cross-sectional returns and stochastic volatility. <i>Economic Modelling</i> , 2014, 38, 316-327.	1.8	5
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4587	Evaluating cross-sectional forecasting models for implied cost of capital. <i>Review of Accounting Studies</i> , 2014, 19, 1152-1185.	3.1	167
4588	Does the market overweight imprecise information? Evidence from customer earnings announcements. <i>Review of Accounting Studies</i> , 2014, 19, 1125-1151.	3.1	43
4589	Performance Chasing, Fund Flows and Fund Size in Real Estate Mutual Funds. <i>Journal of Real Estate Finance and Economics</i> , 2014, 49, 379-412.	0.8	16
4590	Do markets anticipate capital structure decisions? â€” Feedback effects in equity liquidity. <i>Journal of Corporate Finance</i> , 2014, 27, 133-156.	2.7	47
4591	Cash flow asymmetry: Causes and implications for conditional conservatism research. <i>Journal of Accounting and Economics</i> , 2014, 58, 173-200.	1.7	113
4592	Commonality in liquidity: An empirical examination of emerging order-driven equity and derivatives market. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 317-334.	2.1	19
4593	<i>Accounting and Finance</i> : authorship and citation trends. <i>Accounting and Finance</i> , 2014, 54, 441-465.	1.7	14
4594	Environmental Kuznets Curve: Conclusive Econometric Evidence for CO_2 . <i>Pacific Economic Review</i> , 2014, 19, 1-7.	0.7	84
4595	Safety First, Learning Under Ambiguity, and the Cross-Section of Stock Returns. <i>Review of Asset Pricing Studies</i> , 2014, 4, 118-159.	1.5	18

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4600	Opaque financial reports and R2: Revisited. Review of Financial Economics, 2014, 23, 10-17.	0.6	10
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4604	Distribution of stock ratings and analyst recommendation revision. North American Journal of Economics and Finance, 2014, 28, 273-286.	1.8	7
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4606	Quality of PIN estimates and the PIN-return relationship. Journal of Banking and Finance, 2014, 43, 137-149.	1.4	19
4607	Investor sentiment from internet message postings and the predictability of stock returns. Journal of Economic Behavior and Organization, 2014, 107, 708-729.	1.0	182
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4609	The MAX effect: European evidence. Journal of Banking and Finance, 2014, 42, 1-10.	1.4	82
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4617	The forward E/P ratio and earnings growth. <i>Advances in Accounting</i> , 2014, 30, 128-142.	0.4	7
4618	What drives stochastic risk aversion?. <i>International Review of Financial Analysis</i> , 2014, 34, 44-63.	3.1	3
4619	Turnover: Liquidity or Uncertainty?. <i>Management Science</i> , 2014, 60, 2478-2495.	2.4	67
4620	Short-sale constraints and the idiosyncratic volatility puzzle: An event study approach. <i>Journal of Empirical Finance</i> , 2014, 28, 36-59.	0.9	11
4621	Volatile market condition and investor clientele effects on mutual fund flow performance relationship. <i>Pacific-Basin Finance Journal</i> , 2014, 29, 310-334.	2.0	43
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4625	Non-parametric analysis of equity arbitrage. <i>International Review of Economics and Finance</i> , 2014, 33, 199-216.	2.2	1
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4630	Capital Asset Pricing Model Testing at Warsaw Stock Exchange: Are Family Businesses the Remedy for Economic Recessions?. <i>International Journal of Financial Studies</i> , 2014, 2, 266-279.	1.1	6
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4634	CTA Performance Persistence: 1994â€“2010. <i>Journal of Alternative Investments</i> , 2014, 16, 61-70.	0.3	3
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4642	A Reexamination of the Issuance and Investment Anomalies in International Markets. <i>Schmalenbach Business Review</i> , 2014, 66, 245-275.	0.9	5
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4648	Rewards for failure: an explanation for anomalous executive remuneration. <i>Journal of Indian Business Research</i> , 2014, 6, 90-127.	1.2	11
4649	Why is the Inter-firm Credit Market in Korea Special? An Agency View of Trade Credit Use by Chaebols. <i>Global Economic Review</i> , 2014, 43, 429-452.	0.5	1
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4651	Asian and Non-Asian Institutional Investors and Proxy Access Proposals. , 2014, , 31-48.		1
4652	Cross-sectional regression of returns on betas and portfolio grouping procedures. <i>International Journal of Business and Systems Research</i> , 2014, 8, 1.	0.2	0
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4655	On the Relation between EGARCH Idiosyncratic Volatility and Expected Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 271-296.	2.0	69
4656	Investing in the â€œNew Economyâ€“: Mutual Fund Performance and the Nature of the Firm. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 165-191.	2.0	11
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4659	You're Fired! New Evidence on Portfolio Manager Turnover and Performance. Journal of Financial and Quantitative Analysis, 2015, 50, 729-755.	2.0	39
4660	Skin in the Game versus Skimming the Game: Governance, Share Restrictions, and Insider Flows. Journal of Financial and Quantitative Analysis, 2015, 50, 1293-1319.	2.0	23
4661	Liquidity Biases and the Pricing of Cross-Sectional Idiosyncratic Volatility around the World. Journal of Financial and Quantitative Analysis, 2015, 50, 1269-1292.	2.0	15
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4663	Dynamic Capital Structure Adjustment and the Impact of Fractional Dependent Variables. Journal of Financial and Quantitative Analysis, 2015, 50, 1105-1133.	2.0	98
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4673	Is Momentum an Echo?. Journal of Financial and Quantitative Analysis, 2015, 50, 1237-1267.	2.0	74
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4678	The PÅistor-Stambaugh empirical model revisited: Evidence from robust instruments. <i>Journal of Asset Management</i> , 2015, 16, 329-341.	0.7	17
4679	Book-Tax Differences and Future Earnings Changes. <i>Journal of the American Taxation Association</i> , 2015, 37, 49-73.	0.6	33
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4681	A Note on the Sources of Portfolio Returns: Underlying Stock Returns and the Excess Growth Rate. <i>Critical Finance Review</i> , 2015, 4, 117-138.	0.4	7
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4684	Liquidity premium in emerging markets during the International Credit Financial Crisis: The Mexico and Chile cases. <i>Contaduria Y Administracion</i> , 2015, 60, 9-23.	0.2	0
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4686	The January effect anomaly: effect on the returns-earnings association. <i>American Journal of Business</i> , 2015, 30, 114-146.	0.3	2
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4688	Imports, Exports, Dollar Exposures, and Stock Returns. <i>Open Economies Review</i> , 2015, 26, 1059-1079.	0.9	2
4689	Conditional conservatism and persistence of accrual components. <i>Canadian Journal of Administrative Sciences</i> , 2015, 32, 15-29.	0.9	0
4690	Firm Age and Valuation: Evidence From <sc>K</sc>orea. <i>Asia-Pacific Journal of Financial Studies</i> , 2015, 44, 721-761.	0.6	14
4691	Cost Stickiness in Australia: Characteristics and Determinants. <i>Australian Accounting Review</i> , 2015, 25, 248-261.	2.5	34
4692	Lot Size Constraints and Market Quality: Evidence from the Borsa Italiana. <i>Financial Management</i> , 2015, 44, 905-945.	1.5	6
4693	Trendâ€Following Trading Strategies in U.S. Stocks: A Revisit. <i>Financial Review</i> , 2015, 50, 221-255.	1.3	9

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5663	The cross-section and time series of stock and bond returns. <i>Journal of Monetary Economics</i> , 2017, 88, 50-69.	1.8	136
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5679	Voluntary information disclosure and sell-side analyst coverage intensity. <i>Review of Accounting and Finance</i> , 2017, 16, 260-280.	2.5	10
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6097	Networks in Production: Asset Pricing Implications. <i>Journal of Finance</i> , 2018, 73, 1785-1818.	3.2	91
6098	Capital asset pricing model in Portugal: Evidence from fractal regressions. <i>Portuguese Economic Journal</i> , 2018, 17, 173-183.	0.6	13
6099	Short Covering Trades. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 723-748.	2.0	34
6100	Taxes, Capital Structure Choices, and Equity Value. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 967-995.	2.0	9
6101	A Long-Run Performance Perspective on the Technology Bubble. <i>Financial Review</i> , 2018, 53, 379-412.	1.3	0
6102	Dissecting stock price momentum using financial statement analysis. <i>Accounting and Finance</i> , 2018, 58, 3-43.	1.7	14
6103	How brand concept affects consumer response to product recalls: A longitudinal study in the U.S. auto industry. <i>Journal of Business Research</i> , 2018, 88, 245-254.	5.8	22
6104	Investor types and stock return volatility. <i>Journal of Empirical Finance</i> , 2018, 47, 139-161.	0.9	26
6105	Product market competition and corporate social responsibility activities: Perspectives from an emerging economy. <i>Pacific-Basin Finance Journal</i> , 2018, 49, 60-80.	2.0	37
6106	Investor sentiment: Does it augment the performance of asset pricing models?. <i>International Review of Financial Analysis</i> , 2018, 59, 290-303.	3.1	18
6107	Herding in analysts'™ recommendations: The role of media. <i>Journal of Banking and Finance</i> , 2018, 91, 1-18.	1.4	41
6108	Are Some Clients More Equal Than Others? An Analysis of Asset Management Companies'™ Execution Costs*. <i>Review of Finance</i> , 2018, 22, 1705-1736.	3.2	19

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6109	The invisible hand of internal markets in mutual fund families. <i>Journal of Banking and Finance</i> , 2018, 89, 105-124.	1.4	6
6110	Corporate investment, short-term return reversal, and stock liquidity. <i>Journal of Financial Markets</i> , 2018, 39, 68-83.	0.7	8
6111	Informed trade, uninformed trade and stock price delay. <i>Applied Economics</i> , 2018, 50, 2878-2893.	1.2	3
6112	Investors' perception of CEO overconfidence: evidence from the cost of equity capital. <i>Review of Quantitative Finance and Accounting</i> , 2018, 51, 1129-1150.	0.8	19
6113	The 52-week high, momentum, and investor sentiment. <i>International Review of Financial Analysis</i> , 2018, 57, 167-183.	3.1	24
6114	Absolving beta of volatility's effects. <i>Journal of Financial Economics</i> , 2018, 128, 1-15.	4.6	106
6115	Institutional trading and asset pricing. <i>Journal of Banking and Finance</i> , 2018, 89, 59-77.	1.4	11
6116	Management sub-advising in the mutual fund industry. <i>Journal of Financial Economics</i> , 2018, 127, 567-587.	4.6	14
6117	Insider trading in Australia: Contrarianism and future performance. <i>Pacific-Basin Finance Journal</i> , 2018, 48, 112-128.	2.0	5
6121	When does the tone of earnings press releases matter?. <i>International Review of Financial Analysis</i> , 2018, 57, 231-245.	3.1	22
6122	Affect and stock returns. <i>Journal of Behavioral and Experimental Finance</i> , 2018, 18, 76-84.	2.1	2
6123	The 52-week high, q-theory, and the cross section of stock returns. <i>Journal of Financial Economics</i> , 2018, 128, 148-163.	4.6	37
6124	Cross-sectional dispersion and expected returns. <i>Quantitative Finance</i> , 2018, 18, 813-826.	0.9	7
6125	Online Search Frequency, Retail Investor Overreaction, and the Cross-Section of Stock Returns: Evidence from the Chinese Stock Market. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 3189-3208.	1.7	3
6126	Financial development, corporate governance and cost of equity capital. <i>Journal of Contemporary Accounting and Economics</i> , 2018, 14, 65-82.	1.2	34
6127	Are Financial Constraints Priced? Evidence from Textual Analysis. <i>Review of Financial Studies</i> , 2018, 31, 2693-2728.	3.7	115
6128	Monetary policy uncertainty, positions of traders and changes in commodity futures prices. <i>European Financial Management</i> , 2018, 24, 239-260.	1.7	28
6129	Is There a Distress Risk Anomaly? Pricing of Systematic Default Risk in the Cross-section of Equity Returns*. <i>Review of Finance</i> , 2018, 22, 633-660.	3.2	24

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6131	Does institutional monitoring matter? Evidence from insider trading by information risk level. Investment Analysts Journal, 2018, 47, 48-64.	0.4	12
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6133	Identifying Information Asymmetry in Securities Markets. Review of Financial Studies, 2018, 31, 2277-2325.	3.7	48
6134	Asset specificity and conditional accounting conservatism. Journal of Business Finance and Accounting, 2018, 45, 839-870.	1.5	10
6135	Bank's interest rate risk and profitability in a prolonged environment of low interest rates. Journal of Banking and Finance, 2018, 89, 94-104.	1.4	34
6136	Continuing overreaction and momentum in a market with price limits. Pacific-Basin Finance Journal, 2018, 48, 56-71.	2.0	10
6137	Illiquidity Premia in the Equity Options Market. Review of Financial Studies, 2018, 31, 811-851.	3.7	111
6138	Why Does Fast Loan Growth Predict Poor Performance for Banks?. Review of Financial Studies, 2018, 31, 1014-1063.	3.7	82
6139	Asset volatility. Review of Accounting Studies, 2018, 23, 37-94.	3.1	39
6140	High-Frequency Measures of Informed Trading and Corporate Announcements. Review of Financial Studies, 2018, 31, 2326-2376.	3.7	54
6141	Does Accounting Conservatism Reduce Overpricing Caused by Shortâ€Sales Constraints?. Contemporary Accounting Research, 2018, 35, 2160-2190.	1.5	6
6142	Short interest as a signal to issue equity. Journal of Corporate Finance, 2018, 48, 797-815.	2.7	5
6143	Option-implied objective measures of market risk. Journal of Banking and Finance, 2018, 88, 241-249.	1.4	17
6144	The market value of government ownership. Journal of Corporate Finance, 2018, 50, 44-65.	2.7	74
6145	Imitation-related performance outcomes in social trading: A configurational approach. Journal of Business Research, 2018, 89, 322-327.	5.8	15
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6147	Shortâ€Selling Risk. Journal of Finance, 2018, 73, 755-786.	3.2	160

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6149	Industry Costs of Equity: Incorporating Prior Information. <i>Financial Review</i> , 2018, 53, 153-183.	1.3	1
6150	Volume shocks and stock returns: An alternative test. <i>Pacific-Basin Finance Journal</i> , 2018, 48, 1-16.	2.0	7
6151	Size does not matter: Diseconomies of scale in the mutual fund industry revisited. <i>Journal of Banking and Finance</i> , 2018, 88, 357-365.	1.4	42
6152	Inflexibility and Stock Returns. <i>Review of Financial Studies</i> , 2018, 31, 278-321.	3.7	61
6153	Common information in carry trade risk factors. <i>Journal of International Financial Markets, Institutions and Money</i> , 2018, 52, 37-47.	2.1	12
6154	Is there momentum in factor premia? Evidence from international equity markets. <i>Research in International Business and Finance</i> , 2018, 46, 120-130.	3.1	20
6155	Shareholder Conflicts and Dividends*. <i>Review of Finance</i> , 2018, 22, 1807-1840.	3.2	18
6156	Are mutual fund investors paying for noise?. <i>International Review of Financial Analysis</i> , 2018, 58, 8-23.	3.1	3
6157	Fishing the Corporate Social Responsibility risk factors. <i>Journal of Financial Stability</i> , 2018, 37, 25-48.	2.6	53
6158	Productivity Risk and Industry Momentum. <i>Financial Management</i> , 2018, 47, 739-774.	1.5	4
6159	Is individual trading priced in stocks?. <i>Journal of International Money and Finance</i> , 2018, 85, 76-92.	1.3	9
6160	Do firms have target capital structures? Evidence from institutional monitoring. <i>International Review of Economics and Finance</i> , 2018, 58, 65-77.	2.2	13
6161	Economic determinants of price informativeness about future earnings. <i>Journal of Contemporary Accounting and Economics</i> , 2018, 14, 83-102.	1.2	4
6162	Ex-post risk premia estimation and asset pricing tests using large cross sections: The regression-calibration approach. <i>Journal of Econometrics</i> , 2018, 204, 159-188.	3.5	38
6163	Internal Control and Operational Efficiency. <i>Contemporary Accounting Research</i> , 2018, 35, 1102-1139.	1.5	105
6164	A Practitioner's Guide to the CAPM: An Empirical Study. <i>Research in Finance</i> , 2018, , 1-18.	0.2	6
6165	Information of Unusual Trading Volume. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 2409-2432.	1.7	2

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6167	Empirical Asset Pricing Models. , 2018, , .		1
6168	Are the Fama-French factors really compensation for distress risk?. Journal of International Money and Finance, 2018, 86, 50-69.	1.3	4
6169	Does Shariah index hedge against sentiment risk? Evidence from Indian stock market using timeâ€“frequency domain approach. Journal of Behavioral and Experimental Finance, 2018, 19, 20-35.	2.1	7
6170	Downside risks and the cross-section of asset returns. Journal of Financial Economics, 2018, 129, 69-86.	4.6	77
6171	Nonlinear capital market payoffs to science-led innovation. Research Policy, 2018, 47, 1084-1095.	3.3	11
6172	Net stock issuance anomaly and cash flow explanation: A research note. Australian Journal of Management, 2018, 43, 286-304.	1.2	1
6173	The robust â€œmaximum daily return effect as demand for lotteryâ€“and â€œidiosyncratic volatility puzzleâ€“, Journal of Empirical Finance, 2018, 47, 229-245.	0.9	14
6174	Identification-Robust Inference on Risk Premia of Mimicking Portfolios of Non-traded Factors. Journal of Financial Econometrics, 2018, 16, 155-190.	0.8	14
6175	Do Hedge Funds Exploit Rare Disaster Concerns?. Review of Financial Studies, 2018, 31, 2650-2692.	3.7	42
6176	Outside Directors, Corporate Social Responsibility Performance, and Corporate Tax Aggressiveness: An Empirical Analysis. Journal of Accounting, Auditing & Finance, 2018, 33, 228-251.	1.0	48
6177	Profitability and investmentâ€“based factor pricing models. Accounting and Finance, 2018, 58, 397-421.	1.7	18
6178	Sequential monitoring of portfolio betas. Statistical Papers, 2018, 59, 663-684.	0.7	4
6179	The Corporate Social Responsibility Information Environment: Examining the Value of Financial Analystsâ€™ Recommendations. Journal of Business Ethics, 2018, 150, 279-301.	3.7	16
6180	How does total quality management influence the loan quality of the bank?. Total Quality Management and Business Excellence, 2018, 29, 287-300.	2.4	13
6181	Capital marketsâ€™ assessment of the economic impact of the Doddâ€“Frank Act on systemically important financial firms. Journal of Banking and Finance, 2018, 86, 204-223.	1.4	42
6182	Financial distress and equity returns: A leverage-augmented three-factor model. Research in International Business and Finance, 2018, 46, 1-15.	3.1	18
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6184	Improving equity premium forecasts by incorporating structural break uncertainty. <i>Accounting and Finance</i> , 2018, 58, 619-656.	1.7	0
6185	The Information Content of Guidance and Earnings. <i>European Accounting Review</i> , 2018, 27, 105-128.	2.1	5
6186	Corporate Codes of Ethics, National Culture, and Earnings Discretion: International Evidence. <i>Journal of Business Ethics</i> , 2018, 151, 141-163.	3.7	37
6187	Limits of arbitrage and idiosyncratic volatility: Evidence from China stock market. <i>Journal of Banking and Finance</i> , 2018, 86, 240-258.	1.4	124
6188	Herding by mutual funds: impact on performance and investors' response. <i>European Journal of Finance</i> , 2018, 24, 283-299.	1.7	5
6189	Revisiting the Effect of Family Involvement on Corporate Social Responsibility: A Behavioral Agency Perspective. <i>Journal of Business Ethics</i> , 2018, 152, 291-309.	3.7	58
6190	In search for managerial skills beyond common performance measures. <i>Journal of Banking and Finance</i> , 2018, 86, 224-239.	1.4	9
6191	Trading volume, return variability and short-term momentum. <i>European Journal of Finance</i> , 2018, 24, 231-249.	1.7	1
6192	Investor "Stock Decoupling in Mutual Funds. <i>Management Science</i> , 2018, 64, 2144-2163.	2.4	16
6193	The liquidity of the London capital markets, 1825-1870. <i>Economic History Review</i> , 2018, 71, 823-852.	0.7	10
6194	Product Market Competition and the Ownership Choice of Business Groups: Evidence from Korean Chaebols. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 100-131.	1.7	7
6195	A novel measure of liquidity premium: application to the Korean stock market. <i>Applied Economics Letters</i> , 2018, 25, 211-215.	1.0	6
6196	Product market competition and analyst following. <i>Journal of Management and Governance</i> , 2018, 22, 55-88.	2.4	6
6197	Testing Slope Homogeneity in Quantile Regression Panel Data with an Application to the Cross-Section of Stock Returns*. <i>Journal of Financial Econometrics</i> , 2018, 16, 211-243.	0.8	7
6198	A Simple Multimarket Measure of Information Asymmetry. <i>Management Science</i> , 2018, 64, 1055-1080.	2.4	51
6199	Can Efficiency of Returns Be Considered as a Pricing Factor?. <i>Computational Economics</i> , 2018, 52, 25-54.	1.5	6
6200	Optionable Stocks and Mutual Fund Performance. <i>Journal of Futures Markets</i> , 2018, 38, 390-412.	0.9	6
6201	The efficiency of mutual funds. <i>Annals of Operations Research</i> , 2018, 267, 555-584.	2.6	48

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6203	Asymmetric Dependence in Real Estate Investment Trusts: An Asset-Pricing Analysis. <i>Journal of Real Estate Finance and Economics</i> , 2018, 56, 183-216.	0.8	4
6204	Network positioning and risk perception in servitization: evidence from the UK road transport industry. <i>International Journal of Production Research</i> , 2018, 56, 2169-2183.	4.9	79
6205	Impact of sponsorship on fixed-income fund performance. <i>Quarterly Review of Economics and Finance</i> , 2018, 67, 121-137.	1.5	0
6206	Can Transient Institutions Correctly Interpret Small Negative Earnings Surprises in the Absence of Access to Managementâ€¢s Private Information?. <i>Journal of Accounting, Auditing & Finance</i> , 2018, 33, 3-33.	1.0	11
6207	Does market risk predict credit risk? An analysis of firm risk sensitivity, evidence from South Korea. <i>Asia-Pacific Journal of Accounting and Economics</i> , 2018, 25, 235-252.	0.7	12
6208	The pricing of common exchange rate factors in the U.S. equity market. <i>Review of Quantitative Finance and Accounting</i> , 2018, 50, 775-798.	0.8	2
6209	Estimating the beta-return relationship by considering the sign and the magnitude of daily returns. <i>Quarterly Review of Economics and Finance</i> , 2018, 67, 28-35.	1.5	3
6210	The cash premium in international stock returns. <i>Journal of Asset Management</i> , 2018, 19, 3-12.	0.7	1
6211	Idiosyncratic volatility in the Australian equity market. <i>Pacific-Basin Finance Journal</i> , 2018, 50, 105-125.	2.0	14
6212	Attribution of hedge fund returns using a Kalman filter. <i>Applied Economics</i> , 2018, 50, 1043-1058.	1.2	4
6213	Innovative efficiency and stock returns: Should we care about nonlinearity?. <i>Finance Research Letters</i> , 2018, 24, 81-89.	3.4	13
6214	The sentiment premium and macroeconomic announcements. <i>Review of Quantitative Finance and Accounting</i> , 2018, 50, 207-237.	0.8	8
6215	The Conditional Relationship between Oil Price Risk and Return Stock Market: a Comparative Study of Advanced and Emerging Countries. <i>Journal of the Knowledge Economy</i> , 2018, 9, 1321-1347.	2.7	3
6216	Should Intangible Investments Be Reported Separately or Commingled with Operating Expenses? New Evidence. <i>Management Science</i> , 2018, 64, 3446-3468.	2.4	72
6217	Global Relation between Financial Distress and Equity Returns. <i>Review of Financial Studies</i> , 2018, 31, 239-277.	3.7	67
6218	How Aggregate Volatility-of-Volatility Affects Stock Returns*. <i>Review of Asset Pricing Studies</i> , 2018, 8, 253-292.	1.5	38
6219	Corporate social responsibility and the wealth gains from dividend increases. <i>Review of Financial Economics</i> , 2018, 36, 149-166.	0.6	6

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6221	Media Coverage and Stock Returns on the London Stock Exchange, 1825â€“70*. Review of Finance, 2018, 22, 1605-1629.	3.2	43
6222	Return predictability and the real option value of segments. Review of Accounting Studies, 2018, 23, 167-199.	3.1	6
6223	Higher-moment liquidity risks and the cross-section of stock returns. Journal of Financial Markets, 2018, 38, 39-59.	0.7	5
6224	Innovative Originality, Profitability, and Stock Returns. Review of Financial Studies, 2018, 31, 2553-2605.	3.7	141
6225	Does reference point matter in the leverageâ€“return relationship? Evidence from the US stock market. Applied Economics, 2018, 50, 2339-2355.	1.2	1
6226	The Information Content of Tax Expense: A Discount Rate Explanation. Contemporary Accounting Research, 2018, 35, 1917-1940.	1.5	15
6227	Shareholder coordination and stock price informativeness. Journal of Business Finance and Accounting, 2018, 45, 686-713.	1.5	18
6228	Comparing large-sample maximum Sharpe ratios and incremental variable testing. European Journal of Operational Research, 2018, 265, 571-579.	3.5	4
6229	Who exacerbates the extreme swings in the Chinese stock market?. International Review of Financial Analysis, 2018, 55, 50-59.	3.1	9
6230	The skewness of commodity futures returns. Journal of Banking and Finance, 2018, 86, 143-158.	1.4	104
6231	Oil consumption, economic growth, and oil futures: The impact of long-run oil supply uncertainty on asset prices. Journal of Monetary Economics, 2018, 94, 1-26.	1.8	29
6232	Institutional Investors and firm characteristics: New evidence from India. Research in International Business and Finance, 2018, 46, 30-42.	3.1	16
6233	Is the idiosyncratic volatility anomaly driven by the MAX or MIN effect? Evidence from the Chinese stock market. International Review of Economics and Finance, 2018, 53, 1-15.	2.2	34
6234	Q-theory, mispricing, and profitability premium: Evidence from China. Journal of Banking and Finance, 2018, 87, 135-149.	1.4	58
6235	The Share of Systematic Variation in Bilateral Exchange Rates. Journal of Finance, 2018, 73, 375-418.	3.2	169
6236	Post-Earnings-Announcement Drift and the Return Predictability of Earnings Levels: One Effect or Two?. Management Science, 2018, 64, 4877-4892.	2.4	6
6237	The profitability of trading NOA and accruals: One effect or two?. International Review of Financial Analysis, 2018, 58, 211-224.	3.1	5

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6239	Maxing Out Globally: Individualism, Investor Attention, and the Cross Section of Expected Stock Returns. <i>Management Science</i> , 2018, 64, 5807-5831.	2.4	79
6240	Are extreme negative returns priced in the Indian stock market?. <i>Borsa Istanbul Review</i> , 2018, 18, 76-90.	2.4	5
6241	Dynamic Functional Regression with Application to the Cross-section of Returns. <i>Journal of Financial Econometrics</i> , 2018, 16, 461-485.	0.8	11
6242	Investor Overconfidence, Firm Valuation, and Corporate Decisions. <i>Management Science</i> , 2018, 64, 5349-5369.	2.4	24
6243	Seeing the Unobservable from the Invisible: The Role of CO2 in Measuring Consumption Risk*. <i>Review of Finance</i> , 2018, 22, 977-1009.	3.2	13
6244	Hedge Fund Holdings and Stock Market Efficiency. <i>Review of Asset Pricing Studies</i> , 2018, 8, 77-116.	1.5	64
6245	R&D investment and risk in Brazil. <i>Global Finance Journal</i> , 2018, 35, 106-114.	2.8	9
6246	Rao's quadratic entropy and maximum diversification indexation. <i>Quantitative Finance</i> , 2018, 18, 1017-1031.	0.9	10
6247	Anchoring-Adjusted Capital Asset Pricing Model. <i>Journal of Behavioral Finance</i> , 2018, 19, 249-270.	0.8	5
6248	Size matters everywhere: Decomposing the small country and small industry premia. <i>North American Journal of Economics and Finance</i> , 2018, 43, 1-18.	1.8	17
6249	Fundamental analysis of banks: the use of financial statement information to screen winners from losers. <i>Review of Accounting Studies</i> , 2018, 23, 200-233.	3.1	17
6250	Information diffusion of upstream and downstream industry-wide earnings surprises and its implications. <i>Review of Quantitative Finance and Accounting</i> , 2018, 51, 751-784.	0.8	3
6251	There are two very different accruals anomalies. <i>European Financial Management</i> , 2018, 24, 581-609.	1.7	3
6252	Distress Anomaly and Shareholder Risk: International Evidence. <i>Financial Management</i> , 2018, 47, 553-581.	1.5	27
6253	A conditional regime switching CAPM. <i>International Review of Financial Analysis</i> , 2018, 56, 1-11.	3.1	16
6254	Leverage constraints and asset prices: Insights from mutual fund risk taking. <i>Journal of Financial Economics</i> , 2018, 127, 325-341.	4.6	74
6255	Determinants and consequences of information processing delay: Evidence from the Thomson Reuters Institutional Brokers' Estimate System. <i>Journal of Financial Economics</i> , 2018, 127, 366-388.	4.6	37

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6257	Option Mispricing around Nontrading Periods. <i>Journal of Finance</i> , 2018, 73, 861-900.	3.2	21
6258	Residual momentum in Japan. <i>Journal of Empirical Finance</i> , 2018, 45, 283-299.	0.9	45
6259	Analysts' Reputational Concerns, Self-Censoring, and the International Dispersion Effect. <i>Management Science</i> , 2018, 64, 2289-2307.	2.4	9
6260	An empirical analysis of corporate currency risk management policies and practices. <i>Pacific-Basin Finance Journal</i> , 2018, 47, 109-128.	2.0	16
6261	Systematic exchange rate variation: Where does the dollar factor come from?. <i>International Review of Economics and Finance</i> , 2018, 56, 288-307.	2.2	3
6262	Industry Effects in Firm and Segment Profitability Forecasting. <i>Contemporary Accounting Research</i> , 2018, 35, 2106-2130.	1.5	13
6263	On the Earnings and Price Momentum Strategies: Evidence from European Real Estate Firms. <i>Journal of Real Estate Finance and Economics</i> , 2018, 57, 400-430.	0.8	8
6264	Does a CEO's hedging ability affect the firm's capital structure?. <i>Journal of Economics and Finance</i> , 2018, 42, 615-630.	0.8	1
6265	Is ESG a systematic risk factor for US equity mutual funds?. <i>Journal of Sustainable Finance and Investment</i> , 2018, 8, 72-93.	4.1	37
6266	Noise traders, firm-specific uncertainty and technical trading effectiveness. <i>Applied Economics Letters</i> , 2018, 25, 918-923.	1.0	1
6267	Self-attribution of overconfident CEOs and asymmetric investment-cash flow sensitivity. <i>North American Journal of Economics and Finance</i> , 2018, 46, 1-14.	1.8	28
6268	The pricing of firms with expected losses/profits: The role of January. <i>Journal of Business Finance and Accounting</i> , 2018, 45, 544-571.	1.5	1
6269	Does corporate diversification reduce value in high technology firms?. <i>Review of Quantitative Finance and Accounting</i> , 2018, 51, 683-718.	0.8	8
6270	Excess cash, trading continuity, and liquidity risk. <i>Journal of Corporate Finance</i> , 2018, 48, 275-291.	2.7	42
6272	Another look at anchoring and stock return predictability. <i>Finance Research Letters</i> , 2018, 25, 259-265.	3.4	2
6273	The curious case of negative volatility. <i>Journal of Financial Markets</i> , 2018, 40, 92-108.	0.7	13
6274	Beta Bubbles. <i>Review of Asset Pricing Studies</i> , 2018, 8, 1-35.	1.5	5

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6276	Idiosyncratic tail risk and expected stock returns: Evidence from the Chinese stock markets. <i>Finance Research Letters</i> , 2018, 24, 129-136.	3.4	27
6277	Statistic inference for a single-index ARCH-M model. <i>Communications in Statistics - Theory and Methods</i> , 2018, 47, 102-117.	0.6	3
6278	Do Behavioral Biases Affect Order Aggressiveness?*. <i>Review of Finance</i> , 2018, 22, 1121-1151.	3.2	9
6279	Global idiosyncratic risk moments. <i>Empirical Economics</i> , 2018, 55, 731-764.	1.5	4
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7066	Local Gambling Norms and Audit Pricing. <i>Journal of Business Ethics</i> , 2020, 164, 151-173.	3.7	27
7067	Short Selling and Price Discovery in Corporate Bonds. <i>Journal of Financial and Quantitative Analysis</i> , 2020, 55, 77-115.	2.0	35
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7075	Resiliency and Stock Returns. <i>Review of Financial Studies</i> , 2020, 33, 747-782.	3.7	11
7076	Illiquidity and Price Informativeness. <i>Management Science</i> , 2020, 66, 334-351.	2.4	36
7077	Idiosyncratic volatility shocks, behavior bias, and cross-sectional stock returns. <i>Quarterly Review of Economics and Finance</i> , 2020, 75, 276-293.	1.5	4
7078	The January Effect and Prospect Theory in Taiwan. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 1113-1123.	1.7	3
7079	Market segmentation and supply chain predictability: evidence from China. <i>Accounting and Finance</i> , 2020, 60, 1531-1562.	1.7	5
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7104	Limits to arbitrage, investment frictions, and the investment effect: New evidence. <i>European Financial Management</i> , 2020, 26, 3-43.	1.7	4
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7223	Investor-herding and risk-profiles: A State-Space model-based assessment. <i>Pacific-Basin Finance Journal</i> , 2020, 62, 101383.	2.0	10
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7246	Is the synthetic stock price really lower than actual price?. <i>Journal of Futures Markets</i> , 2020, 40, 1809-1824.	0.9	0
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7250	Firm Size Does Matter: New Evidence on the Determinants of Cash Holdings. <i>Journal of Risk and Financial Management</i> , 2020, 13, 163.	1.1	4
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7252	A review of Islamic stock market, growth and real-estate finance literature. <i>International Journal of Emerging Markets</i> , 2021, 16, 1259-1290.	1.3	18
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